

Pengjian Shang

List of Publications by Year in descending order

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199
papers

3,777
citations

126708

33
h-index

197535

49
g-index

199
all docs

199
docs citations

199
times ranked

1848
citing authors

#	ARTICLE	IF	CITATIONS
1	Detecting long-range correlations of traffic time series with multifractal detrended fluctuation analysis. Chaos, Solitons and Fractals, 2008, 36, 82-90.	2.5	162
2	Chaotic analysis of traffic time series. Chaos, Solitons and Fractals, 2005, 25, 121-128.	2.5	140
3	MULTIFRACTAL CROSS-CORRELATION ANALYSIS BASED ON STATISTICAL MOMENTS. Fractals, 2012, 20, 271-279.	1.8	117
4	Multidimensional k -nearest neighbor model based on EEMD for financial time series forecasting. Physica A: Statistical Mechanics and Its Applications, 2017, 477, 161-173.	1.2	101
5	Multifractal Fourier detrended cross-correlation analysis of traffic signals. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 3670-3678.	1.2	95
6	The cross-correlations of stock markets based on $\hat{D}CCA$ and $\hat{A}time$ -delay DCCA. Nonlinear Dynamics, 2012, 67, 425-435.	2.7	91
7	Modeling traffic flow correlation using DFA and DCCA. Nonlinear Dynamics, 2010, 61, 207-216.	2.7	86
8	Cross-sample entropy statistic as a measure of synchronism and cross-correlation of stock markets. Nonlinear Dynamics, 2013, 71, 539-554.	2.7	76
9	Multiscale multifractal detrended cross-correlation analysis of financial time series. Physica A: Statistical Mechanics and Its Applications, 2014, 403, 35-44.	1.2	75
10	Weighted multiscale permutation entropy of financial time series. Nonlinear Dynamics, 2014, 78, 2921-2939.	2.7	66
11	Comparison of transfer entropy methods for financial time series. Physica A: Statistical Mechanics and Its Applications, 2017, 482, 772-785.	1.2	58
12	Transfer entropy between multivariate time series. Communications in Nonlinear Science and Numerical Simulation, 2017, 47, 338-347.	1.7	58
13	A comparison study on stages of sleep: Quantifying multiscale complexity using higher moments on coarse-graining. Communications in Nonlinear Science and Numerical Simulation, 2017, 44, 292-303.	1.7	53
14	Multiscale multifractal analysis of traffic signals to uncover richer structures. Physical Review E, 2014, 89, 032916.	0.8	52
15	MULTISCALE ENTROPY ANALYSIS OF TRAFFIC TIME SERIES. International Journal of Modern Physics C, 2013, 24, 1350006.	0.8	49
16	Permutation and weighted-permutation entropy analysis for the complexity of nonlinear time series. Communications in Nonlinear Science and Numerical Simulation, 2016, 31, 60-68.	1.7	48
17	Cross-correlation analysis of stock markets using EMD and EEMD. Physica A: Statistical Mechanics and Its Applications, 2016, 442, 82-90.	1.2	47
18	Weighted multifractal cross-correlation analysis based on Shannon entropy. Communications in Nonlinear Science and Numerical Simulation, 2016, 30, 268-283.	1.7	47

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19	Classifying of financial time series based on multiscale entropy and multiscale time irreversibility. Physica A: Statistical Mechanics and Its Applications, 2014, 400, 151-158.	1.2	46
20	SEVERAL FUNDAMENTAL PROPERTIES OF DCCA CROSS-CORRELATION COEFFICIENT. Fractals, 2017, 25, 1750017.	1.8	44
21	Multivariate weighted multiscale permutation entropy for complex time series. Nonlinear Dynamics, 2017, 88, 1707-1722.	2.7	43
22	Fractal nature of time series in the sediment transport phenomenon. Chaos, Solitons and Fractals, 2005, 26, 997-1007.	2.5	42
23	Modified DFA and DCCA approach for quantifying the multiscale correlation structure of financial markets. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 6442-6457.	1.2	42
24	Multifractal diffusion entropy analysis on stock volatility in financial markets. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 5739-5745.	1.2	41
25	MULTISCALE ENTROPY ANALYSIS OF FINANCIAL TIME SERIES. Fluctuation and Noise Letters, 2012, 11, 1250033.	1.0	40
26	Permutation complexity and dependence measures of time series. Europhysics Letters, 2013, 102, 40005.	0.7	40
27	Multiscale transfer entropy: Measuring information transfer on multiple time scales. Communications in Nonlinear Science and Numerical Simulation, 2018, 62, 202-212.	1.7	39
28	Estimation of local scale exponents for heartbeat time series based on DFA. Nonlinear Dynamics, 2013, 74, 1183-1190.	2.7	38
29	The application of Hölder exponent to traffic congestion warning. Physica A: Statistical Mechanics and Its Applications, 2006, 370, 769-776.	1.2	36
30	Chaotic analysis of time series in the sediment transport phenomenon. Chaos, Solitons and Fractals, 2009, 41, 368-379.	2.5	35
31	Cross-correlations and structures of stock markets based on multiscale MF-DXA and PCA. Nonlinear Dynamics, 2014, 78, 485-494.	2.7	35
32	Nonlinear analysis of traffic time series at different temporal scales. Physics Letters, Section A: General, Atomic and Solid State Physics, 2006, 357, 314-318.	0.9	33
33	Chaotic SVD method for minimizing the effect of exponential trends in detrended fluctuation analysis. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 720-726.	1.2	33
34	EMD based refined composite multiscale entropy analysis of complex signals. Physica A: Statistical Mechanics and Its Applications, 2015, 421, 583-593.	1.2	33
35	Weighted permutation entropy based on different symbolic approaches for financial time series. Physica A: Statistical Mechanics and Its Applications, 2016, 443, 137-148.	1.2	32
36	MULTIFRACTAL DETRENDED CROSS-CORRELATION ANALYSIS OF CHINESE STOCK MARKETS BASED ON TIME DELAY. Fractals, 2011, 19, 329-338.	1.8	31

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37	Multifractal classification of road traffic flows. <i>Chaos, Solitons and Fractals</i> , 2007, 31, 1089-1094.	2.5	30
38	Multivariate multiscale sample entropy of traffic time series. <i>Nonlinear Dynamics</i> , 2016, 86, 479-488.	2.7	30
39	Fractional cumulative residual entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2019, 78, 104879.	1.7	30
40	Multifractal Detrended Cross-Correlation Analysis of BVP model time series. <i>Nonlinear Dynamics</i> , 2012, 69, 263-273.	2.7	29
41	Modified multiscale cross-sample entropy for complex time series. <i>Applied Mathematics and Computation</i> , 2016, 289, 98-110.	1.4	29
42	EFFECT OF LINEAR AND NONLINEAR FILTERS ON MULTIFRACTAL DETRENDED CROSS-CORRELATION ANALYSIS. <i>Fractals</i> , 2011, 19, 443-453.	1.8	28
43	Principal component analysis for non-stationary time series based on detrended cross-correlation analysis. <i>Nonlinear Dynamics</i> , 2016, 84, 1033-1044.	2.7	28
44	Modified generalized sample entropy and surrogate data analysis for stock markets. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2016, 35, 17-24.	1.7	27
45	Multiscale sample entropy and cross-sample entropy based on symbolic representation and similarity of stock markets. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2018, 56, 49-61.	1.7	27
46	POWER LAW AND STRETCHED EXPONENTIAL EFFECTS OF EXTREME EVENTS IN CHINESE STOCK MARKETS. <i>Fluctuation and Noise Letters</i> , 2010, 09, 203-217.	1.0	26
47	Measuring time series based on multiscale dispersion Lempel-Ziv complexity and dispersion entropy plane. <i>Chaos, Solitons and Fractals</i> , 2020, 137, 109868.	2.5	26
48	Fractal nature of highway traffic data. <i>Computers and Mathematics With Applications</i> , 2007, 54, 107-116.	1.4	25
49	Minimizing the trend effect on detrended cross-correlation analysis with empirical mode decomposition. <i>Chaos, Solitons and Fractals</i> , 2012, 45, 166-173.	2.5	25
50	Financial time series analysis based on fractional and multiscale permutation entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2019, 78, 104880.	1.7	25
51	Transfer entropy coefficient: Quantifying level of information flow between financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 469, 60-70.	1.2	24
52	Mutual-information matrix analysis for nonlinear interactions of multivariate time series. <i>Nonlinear Dynamics</i> , 2017, 88, 477-487.	2.7	23
53	APPLICATION OF EMPIRICAL MODE DECOMPOSITION COMBINED WITH k-NEAREST NEIGHBORS APPROACH IN FINANCIAL TIME SERIES FORECASTING. <i>Fluctuation and Noise Letters</i> , 2012, 11, 1250018.	1.0	22
54	Topological entropy and geometric entropy and their application to the horizontal visibility graph for financial time series. <i>Nonlinear Dynamics</i> , 2018, 92, 41-58.	2.7	22

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55	Weighted multiscale Rényi permutation entropy of nonlinear time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 496, 548-570.	1.2	22
56	Effect of Trends on Detrended Fluctuation Analysis of Precipitation Series. <i>Mathematical Problems in Engineering</i> , 2010, 2010, 1-15.	0.6	21
57	The coupling analysis of stock market indices based on cross-permutation entropy. <i>Nonlinear Dynamics</i> , 2015, 79, 2439-2447.	2.7	21
58	Effect of linear and nonlinear filters on multifractal analysis. <i>Applied Mathematics and Computation</i> , 2013, 224, 337-345.	1.4	20
59	Visibility graph analysis of temporal irreversibility in sleep electroencephalograms. <i>Nonlinear Dynamics</i> , 2019, 96, 1-11.	2.7	20
60	Multiscale recurrence plot and recurrence quantification analysis for financial time series. <i>Nonlinear Dynamics</i> , 2016, 85, 2309-2352.	2.7	19
61	Multidimensional scaling method for complex time series feature classification based on generalized complexity-invariant distance. <i>Nonlinear Dynamics</i> , 2019, 95, 2875-2892.	2.7	19
62	Generalized entropy plane based on permutation entropy and distribution entropy analysis for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 520, 217-231.	1.2	19
63	Measuring information interactions on the ordinal pattern of stock time series. <i>Physical Review E</i> , 2013, 87, 022805.	0.8	18
64	Multiscale multifractal detrended cross-correlation analysis of traffic flow. <i>Nonlinear Dynamics</i> , 2015, 81, 1329-1347.	2.7	18
65	Permutation entropy analysis of financial time series based on Hill's diversity number. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2017, 53, 288-298.	1.7	18
66	Complexity-entropy causality plane based on power spectral entropy for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 509, 501-514.	1.2	18
67	Time series irreversibility analysis using Jensen-Shannon divergence calculated by permutation pattern. <i>Nonlinear Dynamics</i> , 2019, 96, 2637-2652.	2.7	18
68	Traffic time series analysis by using multiscale time irreversibility and entropy. <i>Chaos</i> , 2014, 24, 032102.	1.0	17
69	Comparison of Multiscale Methods in the Stock Markets for Detrended Cross-correlation Analysis and Cross-sample Entropy. <i>Fluctuation and Noise Letters</i> , 2014, 13, 1450023.	1.0	17
70	Detecting intrinsic dynamics of traffic flow with recurrence analysis and empirical mode decomposition. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 474, 70-84.	1.2	17
71	Analysis of financial time series using multiscale entropy based on skewness and kurtosis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 490, 1543-1550.	1.2	17
72	Multivariate multiscale complexity-entropy causality plane analysis for complex time series. <i>Nonlinear Dynamics</i> , 2019, 96, 2449-2462.	2.7	17

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73	Modified cross sample entropy and surrogate data analysis method for financial time series. Physica A: Statistical Mechanics and Its Applications, 2015, 433, 17-25.	1.2	16
74	An improvement of the measurement of time series irreversibility with visibility graph approach. Physica A: Statistical Mechanics and Its Applications, 2018, 502, 370-378.	1.2	16
75	Modified generalized multiscale sample entropy and surrogate data analysis for financial time series. Nonlinear Dynamics, 2018, 92, 1335-1350.	2.7	16
76	Time irreversibility and invariants revealing of series with complex network approach. Physica A: Statistical Mechanics and Its Applications, 2018, 499, 241-249.	1.2	16
77	Minimizing the effect of exponential trends in detrended fluctuation analysis. Chaos, Solitons and Fractals, 2009, 41, 311-316.	2.5	15
78	Multifractal characteristics of palmprint and its extracted algorithm. Applied Mathematical Modelling, 2009, 33, 4378-4387.	2.2	15
79	Multiscale Tsallis permutation entropy analysis for complex physiological time series. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 10-20.	1.2	15
80	Modified multidimensional scaling approach to analyze financial markets. Chaos, 2014, 24, 022102.	1.0	14
81	Traffic signals analysis using qSDiff and qHDiff with surrogate data. Communications in Nonlinear Science and Numerical Simulation, 2015, 28, 98-108.	1.7	14
82	Generalized permutation entropy analysis based on the two-index entropic form S_q, \hat{I} . Chaos, 2015, 25, 053114.	1.0	14
83	Financial time series analysis based on effective phase transfer entropy. Physica A: Statistical Mechanics and Its Applications, 2017, 468, 398-408.	1.2	14
84	Weighted multivariate composite multiscale sample entropy analysis for the complexity of nonlinear times series. Physica A: Statistical Mechanics and Its Applications, 2018, 508, 595-607.	1.2	14
85	Generalized entropy plane based on multiscale weighted multivariate dispersion entropy for financial time series. Chaos, Solitons and Fractals, 2021, 142, 110473.	2.5	14
86	Scaling analysis of stock markets. Chaos, 2014, 24, 023107.	1.0	13
87	Multifractal cross-correlation analysis of traffic time series based on large deviation estimates. Nonlinear Dynamics, 2015, 81, 1779-1794.	2.7	13
88	Detection of multiscale properties of financial market dynamics based on an entropic segmentation method. Nonlinear Dynamics, 2016, 83, 1743-1756.	2.7	13
89	Analysis of financial stock markets through multidimensional scaling based on information measures. Nonlinear Dynamics, 2017, 89, 1827-1844.	2.7	13
90	Weighted multifractal analysis of financial time series. Nonlinear Dynamics, 2017, 87, 2251-2266.	2.7	13

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91	Transition Permutation Entropy and Transition Dissimilarity Measure: Efficient Tools for Fault Detection of Railway Vehicle Systems. <i>IEEE Transactions on Industrial Informatics</i> , 2022, 18, 1654-1662.	7.2	13
92	Asymmetric multiscale detrended cross-correlation analysis of financial time series. <i>Chaos</i> , 2014, 24, 032101.	1.0	12
93	Recurrence quantity analysis based on singular value decomposition. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2017, 46, 1-13.	1.7	12
94	Analysis of Shannon-Fisher information plane in time series based on information entropy. <i>Chaos</i> , 2018, 28, 103107.	1.0	12
95	Analysis of financial stock markets through the multiscale cross-distribution entropy based on the Tsallis entropy. <i>Nonlinear Dynamics</i> , 2018, 94, 1361-1376.	2.7	12
96	PID: a PDF-induced distance based on permutation cross-distribution entropy. <i>Nonlinear Dynamics</i> , 2019, 97, 1329-1342.	2.7	12
97	Multivariate generalized information entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 525, 1212-1223.	1.2	12
98	Analysis of complex time series based on EMD energy entropy plane. <i>Nonlinear Dynamics</i> , 2019, 96, 465-482.	2.7	12
99	SCALING AND COMPLEXITY-ENTROPY ANALYSIS IN DISCRIMINATING TRAFFIC DYNAMICS. <i>Fractals</i> , 2012, 20, 233-243.	1.8	11
100	Generalized sample entropy analysis for traffic signals based on similarity measure. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 474, 1-7.	1.2	11
101	Refined composite multiscale weighted-permutation entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 496, 189-199.	1.2	11
102	Multiscale Analysis of Time Irreversibility Based on Phase-Space Reconstruction and Horizontal Visibility Graph Approach. <i>Fluctuation and Noise Letters</i> , 2018, 17, 1850006.	1.0	11
103	The Fisher-DisEn plane: A novel approach to distinguish different complex systems. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2020, 89, 105271.	1.7	11
104	MULTISCALE DETRENDED CROSS-CORRELATION ANALYSIS OF STOCK MARKETS. <i>Fractals</i> , 2014, 22, 1450007.	1.8	10
105	Measuring the uncertainty of coupling. <i>Europhysics Letters</i> , 2015, 110, 60007.	0.7	10
106	Multiscale multifractal time irreversibility analysis of stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 462, 492-507.	1.2	10
107	Multidimensional scaling analysis of financial time series based on modified cross-sample entropy methods. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 500, 210-221.	1.2	10
108	Recurrence quantity analysis based on matrix eigenvalues. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2018, 59, 15-29.	1.7	10

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109	Financial time series analysis based on information categorization method. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 416, 183-191.	1.2	9
110	Distribution of eigenvalues of detrended cross-correlation matrix. <i>Europhysics Letters</i> , 2014, 107, 40008.	0.7	9
111	Segmented inner composition alignment to detect coupling of different subsystems. <i>Nonlinear Dynamics</i> , 2014, 76, 1821-1828.	2.7	9
112	Generalized information entropy analysis of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 505, 1170-1185.	1.2	9
113	Multiscale joint permutation entropy for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 515, 388-402.	1.2	9
114	Detrended fluctuation analysis based on higher-order moments of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 490, 311-322.	1.2	9
115	Complexity Analysis of Time Series Based on Generalized Fractional Order Refined Composite Multiscale Dispersion Entropy. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , 2020, 30, 2050211.	0.7	9
116	Measuring the asymmetric contributions of individual subsystems. <i>Nonlinear Dynamics</i> , 2014, 78, 1149-1158.	2.7	8
117	Compositional segmentation and complexity measurement in stock indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 442, 67-73.	1.2	8
118	DETRENDED CROSS-CORRELATION ANALYSIS BETWEEN MULTIVARIATE TIME SERIES. <i>Fractals</i> , 2018, 26, 1850058.	1.8	8
119	Analysis of time series through complexity entropy curves based on generalized fractional entropy. <i>Nonlinear Dynamics</i> , 2019, 96, 585-599.	2.7	8
120	Multivariate multiscale fractional order weighted permutation entropy of nonlinear time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 515, 217-231.	1.2	8
121	Complexity and information measures in planar characterization of chaos and noise. <i>Nonlinear Dynamics</i> , 2020, 100, 1673-1687.	2.7	8
122	Efficient synchronization estimation for complex time series using refined cross-sample entropy measure. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2021, 94, 105556.	1.7	8
123	Continuous detrended cross-correlation analysis on generalized Weierstrass function. <i>European Physical Journal B</i> , 2013, 86, 1.	0.6	7
124	Refined two-index entropy and multiscale analysis for complex system. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2016, 39, 233-247.	1.7	7
125	Financial time series analysis using the relation between MPE and MWPE. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 537, 122716.	1.2	7
126	Multiscale permutation mutual information quantify the information interaction for traffic time series. <i>Nonlinear Dynamics</i> , 2020, 102, 1909-1923.	2.7	7

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127	Characterizing ordinal network of time series based on complexity-entropy curve. Pattern Recognition, 2022, 124, 108464.	5.1	7
128	Multiscale Detrended Cross-Correlation Analysis of Traffic Time Series Based on Empirical Mode Decomposition. Fluctuation and Noise Letters, 2015, 14, 1550023.	1.0	6
129	Multiscale time irreversibility analysis of financial time series based on segmentation. Nonlinear Dynamics, 2018, 94, 1603-1618.	2.7	6
130	Multifractal weighted permutation analysis based on Rényi entropy for financial time series. Physica A: Statistical Mechanics and Its Applications, 2019, 536, 120994.	1.2	6
131	Characterization of time series through information quantifiers. Chaos, Solitons and Fractals, 2020, 132, 109565.	2.5	6
132	Generalized multivariate multiscale sample entropy for detecting the complexity in complex systems. Physica A: Statistical Mechanics and Its Applications, 2020, 545, 123814.	1.2	6
133	Measuring information transfer by dispersion transfer entropy. Communications in Nonlinear Science and Numerical Simulation, 2020, 89, 105329.	1.7	6
134	Cumulative Permuted Fractional Entropy and its Applications. IEEE Transactions on Neural Networks and Learning Systems, 2021, 32, 4946-4955.	7.2	6
135	Fractional cumulative residual Kullback-Leibler information based on Tsallis entropy. Chaos, Solitons and Fractals, 2020, 139, 110292.	2.5	6
136	Global recurrence quantification analysis and its application in financial time series. Nonlinear Dynamics, 2020, 100, 803-829.	2.7	6
137	Complexity analysis of the time series using inverse dispersion entropy. Nonlinear Dynamics, 2021, 105, 499-514.	2.7	6
138	Dispersion conditional mutual information: a novel measure to estimate coupling direction between complex systems. Nonlinear Dynamics, 2021, 103, 1139-1150.	2.7	6
139	MINIMIZING PERIODIC TRENDS BY APPLYING LAPLACE TRANSFORM. Fractals, 2011, 19, 203-211.	1.8	5
140	Fourier Filtering for Minimizing the Periodic Trend Effects on Multifractal Diffusion Entropy Analysis. Fluctuation and Noise Letters, 2014, 13, 1450010.	1.0	5
141	Hidden cross-correlation patterns in stock markets based on permutation cross-sample entropy and PCA. Physica A: Statistical Mechanics and Its Applications, 2014, 416, 259-272.	1.2	5
142	The multiscale analysis between stock market time series. International Journal of Modern Physics C, 2015, 26, 1550071.	0.8	5
143	The similarity analysis of financial stocks based on information clustering. Nonlinear Dynamics, 2016, 85, 2635-2652.	2.7	5
144	The coupling analysis between stock market indices based on permutation measures. Physica A: Statistical Mechanics and Its Applications, 2016, 447, 222-231.	1.2	5

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145	A comprehensive segmentation analysis of crude oil market based on time irreversibility. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 450, 104-114.	1.2	5
146	Relative asynchronous index: a new measure for time series irreversibility. <i>Nonlinear Dynamics</i> , 2018, 93, 1545-1557.	2.7	5
147	A new method for tolerance estimation of multivariate multiscale sample entropy and its application for short-term time series. <i>Nonlinear Dynamics</i> , 2018, 94, 1739-1752.	2.7	5
148	Fractional empirical mode decomposition energy entropy based on segmentation and its application to the electrocardiograph signal. <i>Nonlinear Dynamics</i> , 2018, 94, 1669-1687.	2.7	5
149	Analysis of financial time series through forbidden patterns. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 534, 122038.	1.2	5
150	Uncertainty of financial time series based on discrete fractional cumulative residual entropy. <i>Chaos</i> , 2019, 29, 103104.	1.0	5
151	Multiscale weighted Rényi entropy causality plane for financial time series. <i>International Journal of Modern Physics C</i> , 2019, 30, 1950037.	0.8	5
152	Transition-based complexity-entropy causality diagram: A novel method to characterize complex systems. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2021, 95, 105660.	1.7	5
153	Inverse sample entropy analysis for stock markets. <i>Nonlinear Dynamics</i> , 2021, 103, 741-758.	2.7	5
154	THE ORTHOGONAL V-SYSTEM DETRENDED FLUCTUATION ANALYSIS. <i>Fluctuation and Noise Letters</i> , 2011, 10, 189-206.	1.0	4
155	Asymmetric asynchrony of financial time series based on asymmetric multiscale cross-sample entropy. <i>Chaos</i> , 2015, 25, 032101.	1.0	4
156	The complexity-entropy causality plane based on multiscale power spectrum entropy of financial time series. <i>Chaos</i> , 2018, 28, 123120.	1.0	4
157	Generalized AIC method based on higher-order moments and entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 505, 1127-1138.	1.2	4
158	Complexity analysis of multiscale multivariate time series based on entropy plane via vector visibility graph. <i>Nonlinear Dynamics</i> , 2020, 102, 1881-1895.	2.7	4
159	Binary indices of time series complexity measures and entropy plane. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 558, 125003.	1.2	4
160	EXTREME EVENTS ANALYSIS OF NON-STATIONARY TIME SERIES BY USING HORIZONTAL VISIBILITY GRAPH. <i>Fractals</i> , 2020, 28, 2050089.	1.8	4
161	Multiscale Rényi cumulative residual distribution entropy: Reliability analysis of financial time series. <i>Chaos, Solitons and Fractals</i> , 2021, 143, 110410.	2.5	4
162	Dynamic Shannon entropy (DySEn): a novel method to detect the local anomalies of complex time series. <i>Nonlinear Dynamics</i> , 2021, 104, 4007-4022.	2.7	4

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163	MODELING CROSS-CORRELATIONS OF TRAFFIC FLOW. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2010, 20, 3323-3328.	0.7	3
164	DATA DISCRETIZATION FOR THE TRANSFER ENTROPY IN FINANCIAL MARKET. Fluctuation and Noise Letters, 2013, 12, 1350019.	1.0	3
165	Financial time series analysis using Total-CApEn and Avg-CApEn with cumulative histogram matrix. Communications in Nonlinear Science and Numerical Simulation, 2018, 63, 239-252.	1.7	3
166	The detection of local irreversibility in time series based on segmentation. Communications in Nonlinear Science and Numerical Simulation, 2018, 59, 149-157.	1.7	3
167	Analysis of financial time series using discrete generalized past entropy based on oscillation-based grain exponent. Nonlinear Dynamics, 2019, 98, 1403-1420.	2.7	3
168	Multiscale fractional order generalized information of financial time series based on similarity distribution entropy. Chaos, 2019, 29, 053108.	1.0	3
169	Characterizing dynamics of time series via Hill-index complexity measure. Chaos, 2020, 30, 113139.	1.0	3
170	Cumulative Tsallis entropy based on multi-scale permuted distribution of financial time series. Physica A: Statistical Mechanics and Its Applications, 2020, 548, 124388.	1.2	3
171	Analysis of time series in the cumulative residual entropy plane based on oscillation roughness exponent. Nonlinear Dynamics, 2020, 100, 2167-2186.	2.7	3
172	Analysis of Time Series Based on a New Entropy Plane by Using Weighted Dispersion Pattern. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2021, 31, 2150128.	0.7	3
173	A novel approach of dependence measure for complex signals. Communications in Nonlinear Science and Numerical Simulation, 2022, 104, 106051.	1.7	3
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